



Backtest #41169 · VOXR · EVO\_EVOEVOEVOE\_v2387

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| -32.73% | -1.13  | 0.0%     | -45.89%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy failed decisively, losing 32.73% of capital with a negative Sharpe ratio of -1.13 and a zero percent win rate across four trades. The 45.89% max drawdown indicates severe downside risk without any offsetting upside momentum or effective risk controls. With only four total trades, the sample size is statistically insufficient to draw meaningful conclusions about long-term performance or signal validity. The core issue is a complete lack of profitable entries, suggesting the entry logic or timing mechanism is fundamentally misaligned with the asset's price action. Immediate next step is to disable this strategy and conduct a detailed review of the signal generation logic to identify why every trade resulted in a loss.

ADDITIONAL METRICS

|                 |           |
|-----------------|-----------|
| CAGR            | -32.73%   |
| Sortino Ratio   | -0.58     |
| Turnover        | 7.08x     |
| Total Trades    | 4         |
| Initial Capital | \$9997.00 |
| Final Capital   | \$6727.47 |